



# Russell 1000 Value Index

## About the index

The Russell 1000® Value Index measures the performance of the large-cap value segment of the US equity universe. It includes those Russell 1000® companies with lower price-to-book ratios and lower expected growth values. The Russell 1000® Value Index is constructed to provide a comprehensive and unbiased barometer for the large-cap value segment. The index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value characteristics

### Index characteristics

(As of 2/29/2020)

	Russell 1000® Value	Russell 1000®
Price/Book	1.94	3.25
Dividend Yield	2.87	2.00
P/E Ex-Neg Earnings	14.78	19.33
EPS Growth - 5 Years	8.63	13.63
Number of Holdings	762	995

### Market capitalization (in billions USD)

(As of 2/29/2020)

	Russell 1000® Value	Russell 1000®
Average Market Cap (\$-WTD)	\$114.934	\$264.644
Median Market Cap	\$8.675	\$9.948
Largest Stock by Market Cap	\$506.134	\$1241.453

## Russell Growth and Value indexes set the Style standard

### Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

### Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

### Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

## Tickers

Russell 1000® Value		
Bloomberg	PR	RLV
Reuters	PR	.RLV

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [www.ftserussell.com](http://www.ftserussell.com)

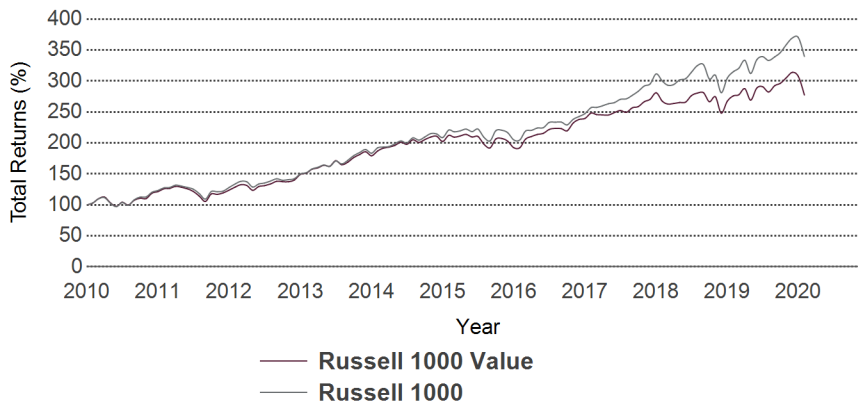
The inception date of the Russell 1000® Value Index is January 1, 1987. The inception date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [www.ftserussell.com](http://www.ftserussell.com) or email [info@ftserussell.com](mailto:info@ftserussell.com).

## Performance

	1 yr	3 yr	5 yr	10 yr	2015	2016	2017	2018	2019	2020
Russell 1000 Value	0.54	3.78	5.51	10.40	-3.83	17.34	13.66	-8.27	26.54	-11.63
Russell 1000	7.82	9.73	9.00	12.64	0.92	12.05	21.69	-4.78	31.43	-8.07

Data as of February 29, 2020. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

## Total return



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## Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	15.66	13.26	12.50	13.06
Russell 1000	14.34	13.12	12.38	12.84

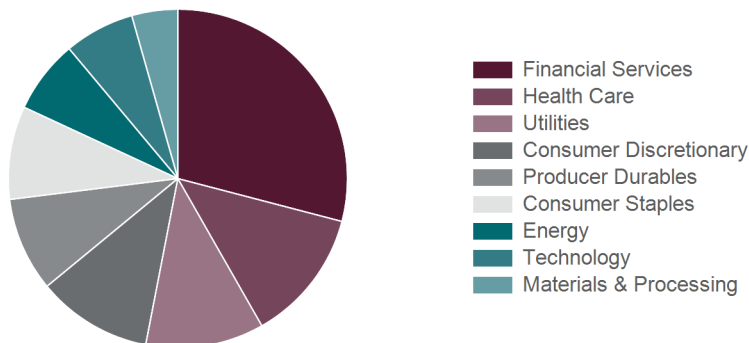
As of February 29, 2020

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Value	-0.02	0.24	0.42	0.79
Russell 1000	0.45	0.66	0.69	0.96

As of February 29, 2020

## RGS Sectors



## Top ten index constituents

Company
Berkshire Hathaway Inc
Jpmorgan Chase & Co
Johnson & Johnson
Procter & Gamble Co
At&t Inc
Intel Corp
Bank Of America Corp
Verizon Communications
Exxon Mobil Corp
Disney Walt Co
<b>Total*</b>

As of February 29, 2020

\*May not equal due to rounding

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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521